DataShiftExplorer: Visualizing and Comparing Change in Multidimensional Data for Supervised Learning

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Abstract: In supervised learning, to ensure the model’s validity, it is essential to identify dataset shifts, i.e., when the data distribution changes from the one the model encountered at the time of training. To detect such changes, a comparative analysis of the multidimensional data distributions of the training data and new, unseen datasets is required. In this paper, we span the design space of visualizations for multidimensional comparative data analytics. Based on this design space, we present DataShiftExplorer, a technique tailored to identify and analyze the change in multidimensional data distributions. Throughout examples, we show how DataShiftExplorer facilitates the identification and analysis of data changes, supporting supervised learning.

1 INTRODUCTION

Supervised learning is ubiquitous in diverse application domains, ranging from image recognition to health-care and disease prevention. The success of its application depends on the data used to train a model. However, even when a classification or regression model achieve high accuracy during the model building phase, their performance might drop when applied on new data that has not been seen during training. This issue is known as the dataset shift problem in machine learning (Moreno-Torres et al., 2012). Common causes for this problem are non-stationary environments (due to temporal or spatial change) and the sample selection bias (Herrera, 2011). A way to reveal and convey what data distributions at different levels of detail, both, the visualization and analytics (Tukey, 1977; Chambers, 2017).

This paper spans the design space of visualizations for multidimensional comparative data analytics. Based on this space, we identify an under-explored problem, namely, the explicit encoding of change in multidimensional data. In our work, we address the general problem of how to capture and visualize changing data properties in multidimensional data distributions. The application to the dataset shift problem in supervised learning guided our efforts in developing a visual analytics technique to analyze change between two multidimensional datasets, the DataShiftExplorer.

We visually integrate different data representations and facilitate the comparison in a single view, instead of analyzing separate visualization components. Our approach also enables interactions, e.g., local data selections that reveal shift-patterns that conventional visualization techniques may not find. Regarding the data preparation, we simplify the representation of each multidimensional data record in order to further create a visual hierarchy that emphasizes the most recurring data structures. Hence, our tailored visual representations and data filtering enable the analysis and comparison of the changes in data distributions at different levels of detail, both, during the training and testing (with unseen data) phases of supervised learning.

In this paper, we contribute with a design space for developing visual methods that explicitly encode the change in multidimensional data, for comparing two or more data subsets. Both, the visualization of data distributions, as well as the dataset shift are well-studied problems in the visual analytics and machine learning fields, respectively. However, in this work we attempt to connect both sides through...
Figure 1: The design space for multidimensional comparative data analysis. This space spans seven dimensions to structure the design of comparative VA solutions. It provides a systematization of all aspects to be considered for the visual comparison of two or more data distributions. It also facilitates the identification of under-studied alternatives, opening gaps, and providing directions and opportunities for future research.

Figure 1: The design space for multidimensional comparative data analysis. This space spans seven dimensions to structure the design of comparative VA solutions. It provides a systematization of all aspects to be considered for the visual comparison of two or more data distributions. It also facilitates the identification of under-studied alternatives, opening gaps, and providing directions and opportunities for future research.

an explicit visualization of data change. We present the DataShiftExplorer, an interactive visual analytics technique to identify, analyze, and compare the change in multidimensional data distributions, in general.

2 RELATED WORK

We present what the dataset shift problem in machine-learning is, and briefly revise the existing approaches for visualizing data distributions, respectively in the two next subsections.

2.1 The Dataset Shift Problem

Many machine learning algorithms follow the assumption that the training data is governed by the same distribution which the model will later be exposed. (Bickel et al., 2009). However, in real-life settings, the data a system faces after deployment does not necessarily have the same properties of the data available during development. This issue is called dataset shift (Moreno-Torres et al., 2012). It is a well-investigated real-world problem, by machine-learning practitioners and researchers (Herrera, 2011), (Storkey, 2009), (Kull and Flach, 2014).

Regarding the terminology, most of the dataset shift literature uses training, validation and test sets when they refer to data subsets. The first two ones are different splits of the labeled data one has at hand to build a model, by training and evaluating it. Then, the test set corresponds to the unlabeled data for classification after model building. The shift, when it occurs, happens between training and test sets. We prefer to use the term unseen, instead of test. We want to make a distinction because the test data is also used to refer to a data split available at the time of model building, in which the labels are omitted temporarily. On the other hand, our definition of unseen encompasses data that come after the process of model building, and are not available during its construction.

The most basic form of dataset shift is the covariate shift, when only the distribution of the input data variables changes, comparing training to unseen data (Herrera, 2011), (Storkey, 2009). One example is data collected from a population for predictive analysis of consumer behavior that, due to budget constraints, did not consider all the regions of its relevant market. Then, after building a model for this task, more data comes, this time with all the relevant areas. In this case, the performance of the model may drop because it has to deal with data not seen at the time of training. Another common form of dataset shift is the prior probability shift. It occurs when only the dis-
tributions of the target output variable change (Kull and Flach, 2014). In classification, the target variable is the class label. A typical example is a system for spam-detection that deals with different proportions of spam and no-spam messages during development and in production.

The most common causes of dataset shift are non-stationary environments (due to a temporal or spatial change) and sample selection biases (Herrera, 2011; Moreno-Torres et al., 2012). There are more sophisticated types of shift, like the concept-drift (or concept-shift), when the relationship between the input and target variables change, and what the model has to learn changes over time. The latter type is out of our scope. Our aim is providing novel visual exploratory methods to support the identification and analysis of the two most basic dataset shift scenarios.

2.2 Visualization of Data Distributions

The use of graphical methods for exploratory data analysis received a lot of attention over the last decades (Tukey, 1977; Tufte, 2001; Chambers, 2017). Among these methods, we focus on the visualizations of data distributions, alone or in comparative layouts. Approaches that enable the selection and visualization of data subsets (Lex et al., 2010) are out of our scope. We are interested in visualizing all the data. We use the categorization of data-distribution visualizations proposed by Cherdarchuk in (Cherdarchuk, 2016). The categories describe what to do with the data, plot, bin or summarize (see Visualization Techniques in Figure 1). The three categories complement each other and offer different perspectives on the same data. Individually, the techniques inside each category have limitations (Correll et al., 2018). The author proposes a forth category, rank, that we consider an operation over the existing ones, and we do not use.

In the first category, plot the data, examples are the rug-plot (Hilfiker, 2015) and the strip-plot (Waskom, 2018). The idea is directly representing each data point using the graphic element of choice. It provides direct information on the number of points as well as its distribution, but overplotting is an issue if the dataset is vast. Jittering (Chambers, 2017) may alleviate that issue, by randomly changing the position of the graphical elements in the axis that does not encode the data value.

The second category of data-distribution visualizations proposed in (Cherdarchuk, 2016) includes techniques based on binning and on the estimation of densities. The histogram (Poosala et al., 1996) is a typical example of a visualization based on binning. The density-plots, another technique, produce a smoothed representation of the histogram. However, instead of directly representing the number of counts in each bin, they use more sophisticated estimation methods (Silverman, 2018) to represent a probability density function. Variations of the density plot exist, like the violin-plot and the bean-plot (Wickham and Stryjewski, 2011; Kampstra et al., 2008; Correll and Gleicher, 2014; Hintze and Nelson, 1998; McGill et al., 1978). They add a mirrored density plot, producing a symmetrical figure that helps in comparing certain types of distributions. Dot plots (Sasiendi and Royston, 1996) also use binning but representing the counts with circles instead of rectangles. In (Rodrigues and Weiskopf, 2017), Rodrigues et al. present a technique to construct non-linear dot plots for a high dynamic range of data frequencies.

In the last category, summarize, box-plots (Wickham and Stryjewski, 2011; Benjamini, 1988) are an example. In this visualization, the idea is representing the second and third quartiles, together with the median, to communicate where half of the data is in the distribution. Additionally, it can also show outliers, for instance, or minimum and maximum values, depending on the variations of box-plot used. Enhancements exist, like adjusting the box-plot to show skewed distributions (Hubert and Vandervieren, 2008). There are plots which combine summarizing with density curves. The vase-plot (Wickham and Stryjewski, 2011) is an example, which shows summary statistics like the box-plot, together with the shape of the distribution for the middle-half of the data. We can also find examples in which violin-plots and bean-plots appear with additions of summary statistics on top of them.

3 VISUALIZING CHANGE

We propose a design-space for multidimensional comparative data analysis (details in Figure 1). It helps in the systematization of which are the main aspects that we should consider when approaching the problem of visualizing the change in multidimensional data, and what options are available for each of those aspects, or problem dimensions. This systematization also helps to identify options that are not explored yet in its full potential.

3.1 Design Space for Comparative Data Analysis

The task of comparing data distributions may sound not too complicated. However, if we consider our ap-
plication context, one may need to analyze and compare an initial set of training data with a series of different incoming unseen data sets, for instance. In this analysis, it may also happen that the data has not only a few but dozens of features. So, the problem we investigate demands scalability in different directions, one or N-feature, and one or N-data slices in our particular case.

To cope with a dynamic scenario and the comparative needs our application brings, we work with seven problem dimensions. In the following, we describe one-by-one.

**Data Types:** the data are either numerical, ordinal, or categorical. The first two ones, numerical and ordinal, are ordered types. However, the ordinal data fall into categories, while the numerical data fall into a continuous or discrete numerical scale. Examples are one person's weight for numerical data or rating a hotel from one to five starts for the ordinal data type. The categorical type also falls into categories but does not have an implicit order. One example is the hair color of individuals (e.g., blonde, red, brown, and black). The type of data directly impacts which statistical methods and visualization techniques are available in each case. In (Kosara et al., 2006), for instance, Kosara et al. present Parallel sets, a technique based on the parallel-coordinates plot, but tailored to deal with categorical data.

**Number of Data Features:** How many data features (also called data attributes, or dimensions) take part in the comparison. Each feature in each data subset (e.g., training or unseen) has its distribution. We want to compare them, and as the number of features increases, more difficult is finding a suitable visualization solution that does not overloading the analyst and hinder the comparative analysis.

**Data-features Comparison Type:** One can compare the distributions of the same feature in different data subsets (inter-feature comparison). Another possibility is comparing the relationships between two or more features in one subset, versus the same relationships in another subset (intra-feature comparison). By relationships, we mean, for instance, analyzing if a given range of values in a numerical feature majorly connects to a particular range in another feature and if this behavior changes across different data subsets.

**Number of Data Slices:** In our application for supervised learning, typically there are two data slices, the training set, and another set of unseen data. However, an increasing number of unseen data subsets may appear in a supervised learning problem. We call this the N-slice scenario, which turns the comparison of a growing number of sets even more challenging.

**Data-slices Comparison Type:** If we have more than two data slices for comparison, then one possibility is to have a fixed target, i.e., comparing the incoming sets always with the training data. Another option is comparing the next slice always with the previous one, and we call it the non-fixed target comparison type.

**Comparative Designs:** Regarding the data visualization and how to organize a layout for visual comparison, we use the categorization proposed by Gleicher in (Gleicher, 2018). There are three possible arrangements: juxtaposition, in which different plots appear side-by-side, the superposition, in which two or more plots appear on top of each other, and the explicit encoding. In this last case, an example is the subtraction of values between two data series to obtain and visualize the change. Explicit in this case means that we directly represent and visualize the amount of change, instead of inferring it by looking to what is different between two side-by-side plots, for instance. The three arrangements do not exist only in isolation. One can combine them in the same visual comparison, supported by a set of visualizations.

**Visualization Techniques:** We consider three types from the categorization of data-distribution visualizations proposed by Cherdarchuk in (Cherdarchuk, 2016): plot, bin or summarize the data, as we discuss in Section 2.2. They complement each other and may appear in combination, in superposed layouts, for instance. If one uses a box-plot, which summarize the data, the goal is not showing in detail value ranges are distributed, but a few descriptive statistics. On the other hand, to see data counts per value range, the bin type is an alternative, using a histogram. The first strategy, to directly plot the data, provides a very compact representation of the distributions, but overplotting is an issue.

### 3.2 Under-explored Comparative Approaches

The design-space we propose served to the purpose of systematizing how we approach the problem of visualizing the data-shift. The problem-dimensions we present and the options inside each of those also accept combinations. For instance, the same application may contain more than one data type, combinations of comparative designs, and a set of different visualization techniques.

Among the alternatives we illustrate in the design-space figure, we want to draw attention to the intra-feature comparison type (in Figure 1, Data-Features Comparison Type). In this comparison, it is necessary to show not only the data distributions shapes in isola-
Figure 2: Using the terminology we propose in our design-space (Figure 1), we identify an under-served task in comparative data analysis, namely the explicit visualization of change in multidimensional datasets. We present the DataShiftExplorer to support this task.

Finally, we identify, using the terminology from the design-space, a visual comparison type of multidimensional data that, to the best of our knowledge, is still under-explored (Figure 2), taking into account the existing techniques we revise in Section 2.2. This type is about visualizing the change in multidimensional datasets using a single visualization, instead of replicating series of visualizations for each feature and putting them side-by-side. Starting from this opportunity, we develop our approach to experiment with new ideas and solutions to support this comparison. The data preprocessing requirements and the visual-encoding decisions appear in detail in the following section.

4 THE DataShiftExplorer

We present the DataShiftExplorer, a visualization technique to identify and analyze the dataset shift in supervised learning. This technique is tailored to encode the change in data distributions explicitly, between the training data and the unseen set, for N-feature comparison in a single and compact visualization. It is also model-agnostic because it does not need the classification data labels, as well as it supports binary and multiclass problems.

Figure 3: Identification and analysis of change in multidimensional data distributions. We present DataShiftExplorer, a visual analytics technique to analyze the data shift between two multidimensional distributions. It enables users to (1) sort the features by data change; (2) compare the shapes of the data distributions in superimposed density plots; and (3) explore in detail the data-shift patterns in a tailored visualization, composed of a parallel-coordinates style plot and a difference-plot in a compact form. The target application domain is the comparison between training and unseen data for supervised learning.

4.1 Basic Idea

The DataShiftExplorer main visualization has three components. The first one (Figure 3.1) is a bar chart that shows the magnitude of change between training and unseen data per feature. The second (Figure 3.2) is a series of superimposed density plots to compare the shapes of the data distributions. Finally, the third component (Figure 3.3) is a tailored visualization to explore in detail the data-shift patterns, composed of two layers of information. The first layer is a difference-plot, which shows the (normalized) difference of counts between data bins per feature, in unseen and training sets. In this layer, we use the explicit encoding comparative design. The second layer shows the connections among binned feature values in training and unseen sets using the superposition comparative design, for all the data instances in both sets.

In the difference of counts layer (Figure 3.3 again), we show in a very compact form, in a single plot, where the more significant data changes between two datasets. We inform, based on a diverging color scale and dots of varying size, if new data ranges per feature appeared for the first time in the unseen data. Conversely, we show if data ranges appear in training but do not exist in unseen data. However,
Despite the compact form of a difference-plot, it cannot communicate the amounts of data which generated the differences. To overcome this limitation, we have an additional layer with the lines that show the connection among all the binned feature values for every multidimensional data record, like a parallel-coordinates plot. Therefore, these lines give an idea of the amount of data in each set that respond to the differences in counts.

To align the layers of information in the visualization and simplify the data representation, we use data binning in both cases (dots and lines). Instead of using the exact value for each feature, we substitute it by to which bin the value belongs for every feature, in case of numerical data. With this new representation, we group the data by the same (transformed) value for every feature and count the number of occurrences of multidimensional data-records with that same representation. Lastly, we give more importance to the data-records with more counts, by increasing the stroke-width in the visualization using a non-linear exponential scale. This visual hierarchy has a significant impact on the simplification of the visualization, and helps the visual comparison of data in different sets. In contrast, directly plotting the data without preprocessing in bins result in overplotting.

![Image](image1.png)

**Figure 4:** We use different datasets to show which patterns the DataShiftExplorer produces when there is a data change and when there is not, between training and unseen sets. In the left example (1), the lines follow a very similar path, which corresponds to the no data-shift pattern. In the right (2), there are crossings between training and unseen data lines, and they follow opposite directions. We can also see blue and red circles in the difference-plot, which corresponds to the data-shift pattern.

### 4.2 Visual Encoding

We build our difference-plot (Figure 3.3) by first computing, for each bin (value range) in each feature, the normalized number of counts in both training (T) and unseen (U) data. Then, we build, in both cases, matrices of counts per bin per feature and compute [U] - [T], element-wise. We use a diverging color scale to map the result of the subtraction to the fill color of the dots in the difference-plot. Negative values appear in red, zero in white, and positive values in blue.

Regarding the data preprocessing before the construction of our difference-plot, we normalize the number of counts using simple proportional scaling, taking into account differences of size between training and unseen data. Then, we compute [U] - [T]. However, before plotting the resulting matrix, we first look back individually in [U] and [T] counts per row. For each row, which corresponds to one feature, we take the maximum value we find. This number gives us the magnitude of change per feature, and we map this maximum (maxPerFeature) to the extremes of the diverging color scale before plotting each row, using [maxPerFeature, maxPerFeature]. The normalization per feature avoids that an outlier makes the changes in other features almost imperceptible.

We organize the layout of the difference-plot in the following way: each feature corresponds to one row in the visualization along the vertical axis, and each bin corresponds to one column in the horizontal axis. Then, each dot, which corresponds to one possible combination of feature and value range, has the fill color mapped to the result of the subtraction [U] - [T], normalized per feature as we explained before. Shades of blue mean that more data appear in unseen for the given feature and bin. Conversely, red corresponds to a negative value and means that, in training data, there are more counts for the respective dot than in unseen data. Also, the absolute value of unseen minus training, |[U] - [T]|, is mapped to the size (area) of the circles.

In the parallel-coordinates style plot (Figure 3.3 again) that show all feature value ranges for each data record, we use distinct solid colors to set the stroke color, salmon for training and blue for unseen data. We then use a non-linear exponential scale to map the number of counts to the stroke-width, because we want to emphasize the data-records with more counts and make the lines of the less frequent connections appear with much less visual importance. Regarding the data preprocessing for the parallel-coordinates style plot, we also use simple proportional scaling to normalize the data instances counts and consider differences of size between datasets.

### 4.3 Interaction, Data-filtering, and Details-on-demand

On top of the data preprocessing steps and visual encoding, the interaction plays an essential role in the DataShiftExplorer, facilitating our visual comparison task. Interactive components allow us to support three subtasks (see Figure 5). The first one, identifying the most recurring feature vectors (T1), works by reduc-
Figure 5: We use the DataShiftExplorer to compare training and unseen sets. We generate synthetic classification data with eight features and two classes. From left to right, we first filter the data to show only the most recurring data-instances in both training and unseen sets (1), which reduces the number of lines and the over-plotting in our main visualization. Then, we can identify the dataset shift pattern we describe in Figure 4. After, we sort the features to see the ones that most change next to each other in the visualization (2). We also support the task of \textit{locally selecting feature value ranges} (3). This selection triggers a filter that shows only the data instances, both in training and unseen sets, in which the values for the data feature under analysis fit into the selection. Using this resource, we can investigate in which other features there is less overlap between training and unseen data lines in the visualization for a given selected range. Lastly, auxiliary visualizations reveal additional information on the distributions of one particular data feature.

By \textit{sorting features by data change} (T2), we organize the visualization layout and see significant changes first. The third subtask, \textit{locally selecting feature value ranges} (T3), profits from the interaction capabilities to reveal local changes, besides the overall view.

To support the first task (T1), the interactive component we use is a data-filter that controls the number of lines to appear in our visualization, the ones that show the value ranges for all features in the training and unseen sets. This filter interactively updates the threshold of the minimum number of counts, so that lines representing multidimensional data instances with fewer counts than this threshold do not appear. There is a clear trade-off between seeing all data, and in this case with poor legibility for comparison, or filtering it and keeping only the most recurring structures for comparison in both sets, for better legibility.

Regarding the possibility to sort the features by data change (T2), we use the two-sample \textit{Kolmogorov-Smirnov} (KS) statistic (Cieslak and Chawla, 2009), which tests whether two samples are drawn from the same distribution. The KS statistics lies between 0 and 1 and works as a distance measure between data distributions. The smaller the KS statistics value is, more similar are the distributions. We precompute the KS for each feature between training and unseen sets and allow the interactive selection of this sorting criterion, which updates our visualization accordingly. As an auxiliary plot, we show next to the rectangle bars that encode the KS statistics for each feature a small superposition of two density plots, showing the shapes of the distributions in training and unseen sets. The density plots are efficient for comparing differences in shape between both distributions, as well as confirm the data-shift indicated by the KS statistic.

For the third task (T3), we provide an interaction on mouse-click that shows, for a selected data range per feature in the difference plot, only the lines in training and unseen data that fits into this selection. It also works as a filter, but this time we are filtering by a range of values in one feature. The mouse-click on a particular circle in the difference-plot determines which feature and which value range to filter (example in Figure 5). Using this interaction, we can select one data range we know is new in unseen data by looking for the biggest blue circle in the difference-plot, for instance. Then, we inspect where the lines go, analyzing where there is no overlap between training and unseen data lines. This way, we identify, for a given selection, in which features and value ranges the dataset shift occurs.

Finally, we also work with three linked visualizations: one rug-plot, a simplified version of a box-plot, and one density-plot (Figure 5.3, on the bottom). The density plot is the same one that appear in a much smaller version next to the KS statistics rectangle bars. We use these visualizations to show the data-distribution of one feature at each time, both in training (in red color) and unseen sets (in blue color). They offer three different perspectives on the same data distributions. As we present in Section 3, there are the \textit{plot}, \textit{bin} and \textit{summarize} data distribution visualization types, which correspond respectively to our auxiliary rug plot, density plot and simplified box-plot.
5 FUTURE WORK

After spanning the design-space of multidimensional comparative data analytics, we identify a potential research gap, and develop an interactive visualization prototype, the DataShiftExplorer \(^1\).

However, our work has limitations. The main one is that user studies are missing. We plan to validate our prototype in controlled environments as future work. Regarding the prototype, one limitation is that we do not let the user change the number of data bins interactively. Binning is a necessary preprocessing step in our pipeline. However, a different number of bins may affect the visual outcome significantly. A necessary extension is letting the user interactively update this number.

Lastly, in the user studies, it will also be important to explore real datasets with our tool. So far, in the examples we provide in this paper, we generate the data using a synthetic classification data generator \(^2\), to have complete control over the generation process.

REFERENCES


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\(^1\)http://datashiftexplorer.dbvis.de